

## DAFTAR PUSTAKA

- [1] Mukhsin, A.M. (2016). "Model Prediksi Indeks Harga Saham Di Bursa Efek Indonesia (BEI) Menggunakan Rantai Markov Dan Proses Stokastik Fuzzy". Telkom University
- [2] Dwi, B. P., Kristalina, P., & Susetyoko, R. Reminder Prediksi Harga Saham Perusahaan pada Bursa Efek Via SMS dan IVR.
- [3] Zuhara, U., Akbar, M. S., & Haryono, H. (2012). Penggunaan Metode VaR (Value at Risk) dalam Analisis Risiko Investasi Saham dengan Pendekatan Generalized Pareto Distribution (GPD). *Jurnal Sains dan Seni ITS*, 1(1), D56-D61.
- [4] Ismail, M. T., & Isa, Z. (2006). Modelling exchange rates using regime switching models. *Sains Malaysiana*, 35(2), 55-62.
- [5] Junaedi, D. (2005). Dampak tingkat pengungkapan informasi perusahaan terhadap volume perdagangan dan return saham: penelitian empiris terhadap perusahaan-perusahaan yang tercatat di Bursa Efek Jakarta. *Jurnal Akuntansi dan Keuangan Indonesia*, 2(2), 1-28.
- [6] Nieto, M. R., & Ruiz, E. (2016). Frontiers in VaR forecasting and backtesting. *International Journal of Forecasting*, 32(2), 475-501.
- [7] Liu, S., & Tse, Y. K. (2015). Intraday Value-at-Risk: An asymmetric autoregressive conditional duration approach. *Journal of Econometrics*, 189(2), 437-446..
- [8] Arifin, Yulianto Nur. (2014). Ukuran Risiko Pada Portofolio Aset. Tugas Akhir. Institut Teknologi Bandung, Indonesia. Hamaker, E. L., Grasman, R. P., & Kamphuis, J. H. (2010). Regime-switching models to study psychological process.
- [9] Escanciano, J. C., & Olmo, J. (2011). Robust backtesting tests for value-at-risk models. *Journal of Financial Econometrics*, 9(1), 132-161.
- [10] Colletaz, G., Hurlin, C., & Tokpavi, S. (2008). *Backtesting Value-at-Risk: A GMM Duration-Based Test* (No. halshs-00364793).
- [11] Ailliot, P., & Monbet, V. (2012). Markov-switching autoregressive models for wind time series. *Environmental Modelling & Software*, 30, 92-101.

- [12] Chan, W. S., Wong, A. C., & Tong, H. (2004). Some nonlinear threshold autoregressive time series models for actuarial use. *North American actuarial journal*, 8(4), 37-61.
- [13] Rohmawati, Aniq Atiqi. (2014). Eksplorasi Hubungan *Value-at-Risk* dan *Conditional Value-at-Risk*. Tesis. Institut Teknologi Bandung, Indonesia.
- [14] T. Chain dan D. R R, "Root mean square error (RMSE) or mean absolute error (MAE), " *Geoscientific Model Development*, p. 1248, 2014.
- [15] Augustsson, Viktor. (2014). Evaluating Switching GARCH Volatility Forecasts During the Recent Financial Crisis. Master Thesis. Lund University.